

Tables

MARKET SHARE, October 2006					
Percent					
Instrument	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
SPOT TRANSACTIONS					
Ranges held	≥7.33	4.74 - 2.51	2.26 - 1.28	1.18 - 0.43	≤0.40
Market share	60.85	21.06	11.51	4.79	1.80
OUTRIGHT FORWARDS					
Ranges held	≥6.82	6.48 - 2.43	2.36 - 1.03	0.54 - 0.35	≤0.20
Market share	63.98	22.34	10.19	2.71	0.79
FOREIGN EXCHANGE SWAPS					
Ranges held	≥5.42	5.07 - 3.68	3.19 - 1.72	1.52 - 0.52	≤0.48
Market share	51.94	25.93	14.17	6.18	1.77
OTC FOREIGN EXCHANGE OPTIONS					
Ranges held	≥7.65	5.73 - 3.06	1.88 - 0.85	0.85 - 0.17	≤0.14
Market share	64.73	24.07	7.96	2.89	0.36
Counterparty	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
REPORTING DEALERS					
Ranges held	≥6.68	6.24 - 3.01	2.87 - 1.53	1.51 - 0.41	≤0.40
Market share	51.65	27.47	13.64	4.88	2.34
OTHER DEALERS					
Ranges held	≥6.25	4.94 - 3.20	3.07 - 1.44	1.28 - 0.68	≤0.49
Market share	53.87	23.58	14.34	6.32	1.88
OTHER FINANCIAL CUSTOMERS					
Ranges held	≥7.89	7.69 - 2.56	2.29 - 0.35	0.32 - 0.10	≤0.10
Market share	67.84	23.13	7.53	1.21	0.29
NONFINANCIAL CUSTOMERS					
Ranges held	≥4.88	4.42 - 1.48	1.39 - 1.02	0.93 - 0.28	≤0.20
Market share	71.98	16.82	7.03	3.35	0.81

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.

MARKET SHARE, October 2006

Percent

Currency Pair	First Quintile (Six Dealers)	Second Quintile (Six Dealers)	Third Quintile (Six Dealers)	Fourth Quintile (Six Dealers)	Last Quintile (Seven Dealers)
U.S. DOLLAR VERSUS					
Euro					
Ranges held	≥6.66	6.44 - 2.92	2.91 - 1.56	1.38 - 0.50	≤0.26
Market share	51.71	28.38	13.21	5.45	1.27
Japanese yen					
Ranges held	≥8.32	7.83 - 2.69	2.46 - 1.02	0.93 - 0.59	≤0.40
Market share	56.32	26.90	10.80	4.38	1.58
British pound					
Ranges held	≥6.30	5.34 - 2.63	2.46 - 1.16	1.14 - 0.22	≤0.22
Market share	59.81	23.80	10.98	4.47	0.96
Canadian dollar					
Ranges held	≥6.49	5.89 - 3.74	3.61 - 2.16	1.32 - 0.30	≤0.28
Market share	48.48	28.98	16.41	5.01	1.14
Swiss franc					
Ranges held	≥8.14	5.60 - 2.10	1.72 - 1.19	0.93 - 0.21	≤0.13
Market share	66.25	21.59	8.24	3.33	0.59
Australian dollar					
Ranges held	≥6.83	6.55 - 3.59	3.24 - 1.76	1.10 - 0.43	≤0.31
Market share	51.17	28.46	14.97	4.52	0.85
Argentine peso					
Ranges held	≥6.27	4.98 - 2.50	2.42 - 1.12	0.79 - 0.00	≤0.00
Market share	70.20	19.29	9.51	0.96	0.00
Brazilian real					
Ranges held	≥6.49	5.75 - 2.07	0.96 - 0.61	0.49 - 0.08	≤0.03
Market share	73.52	19.65	5.15	1.67	0.04
Chilean peso					
Ranges held	≥10.30	4.63 - 2.41	2.31 - 0.06	0.06 - 0.00	≤0.00
Market share	74.02	19.01	6.86	0.10	0.00
Mexican peso					
Ranges held	≥7.29	7.22 - 3.02	2.52 - 1.11	0.81 - 0.10	≤0.08
Market share	56.51	29.00	10.36	3.89	0.26
All other currencies					
Ranges held	≥5.83	4.79 - 2.87	2.69 - 1.21	0.91 - 0.37	≤0.36
Market share	58.73	24.16	12.41	3.67	1.05
EURO VERSUS					
Japanese yen					
Ranges held	≥4.80	4.48 - 1.71	1.45 - 0.77	0.75 - 0.51	≤0.39
Market share	71.31	16.70	7.05	3.76	1.18
British pound					
Ranges held	≥6.16	5.74 - 2.85	2.78 - 0.99	0.97 - 0.51	≤0.38
Market share	57.81	24.09	12.42	4.47	1.20
Swiss franc					
Ranges held	≥5.82	5.24 - 3.19	3.09 - 0.77	0.76 - 0.20	≤0.16
Market share	61.15	24.64	11.12	2.61	0.48
ALL OTHER CURRENCY PAIRS					
Ranges held	≥6.87	6.01 - 2.33	2.02 - 1.31	1.11 - 0.53	≤0.44
Market share	55.26	27.75	10.48	5.32	1.18

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.